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A GENERAL METHOD AND FORTRAN PROGRAM
FOR THE DESIGN OF RECURSIVE DIGITAL
FILTERS

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25 September 1973

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20. ABSTRACT (Continue on reverse side if necessary and identify by block number) A general method for the design of digital filters is presented, and a FORTRAN program that follows the steps of the method is described. The computer program can design any low-pass, high-pass, bandpass, or band-reject digital filter by using either Butterworth, Chebyshev, or elliptic approximations to the ideal rectangular type frequency response. The user need only provide the		

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20. program with a set of structured specifications, and as output he obtains the transfer function of the minimum order filter that meets his requirements. For convenience, the transfer function is expressed in a form that allows immediate implementation in a cascade type realization.

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PREFACE

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REVIEWED AND APPROVED: 25 September 1973

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TABLE OF CONTENTS

	Page
LIST OF ILLUSTRATIONS	iii
INTRODUCTION	1
USE OF THE COMPUTER PROGRAM	2
THEORY AND PROGRAMMING METHOD	11
Preliminaries	11
Analog Critical Frequencies	14
Determination of Minimum Order	15
Determination of s-Plane Pole-Zero Pattern	18
Calculation of Pole-Zero Pattern of the Desired	
Digital Filter	19
Calculation of the Constant Multiplier	21
Manipulation into Cascade Form	23
The Magnitude and Phase of the Frequency Response	25
The Unit Sample Response	25
SUMMARY	27
APPENDIX — LISTING OF THE COMPUTER PROGRAM	29

LIST OF ILLUSTRATIONS

Figure		Page
1	Illustrative Frequency Characteristics (Elliptic)	3
2	Sample Printout	7
3	Frequency Characteristic (Magnitude)	8
4	Frequency Characteristic (Phase)	9
5	Unit Sample Response	10

A GENERAL METHOD AND FORTRAN PROGRAM FOR THE DESIGN OF RECURSIVE DIGITAL FILTERS

INTRODUCTION

A very tedious problem often confronting engineers is the design of a frequency selective digital filter that meets a desired set of specifications. The task is especially laborious and the theory quite complex when the filter has to be designed to satisfy very demanding requirements. Considerations such as these have often caused the designer to settle for a filter with characteristics further from the ideal rectangular type response than is desired. Described herein is a general method for the design of digital filters and a versatile FORTRAN program (listed in the appendix) that will carry out the design of any low-pass, high-pass, bandpass, or band-reject digital filter in any of the standard forms (i.e., Butterworth, Chebyshev, or elliptic). The user need only provide the program with a set of structured specifications, and as output he obtains the transfer function of the minimum order filter that meets his requirements. For convenience, the transfer function is expressed in a form that allows immediate implementation is a cascade type realization. The user also has the option of obtaining plots of the frequency response (both magnitude and phase) and the unit sample response of the filter.

Complicated design problems will no longer demand so much time and effort, as has especially been the case with elliptic filters. Moreover, it is suspected that elliptic filters may be preferred now for many applications since they normally require a lower order filter than that required by the currently more common Butterworth and Chebyshev filters. The advantage lies in the fact that a lower order implies fewer computations in the recursive scheme used in implementing the filter. The principal argument against elliptic filters in the past has been the time consuming and complicated design process.

In this report instructions for the use of the computer program are discussed first and then its use by example is illustrated. Discussion of the underlying theory is deferred to the latter part of the report since its comprehension is not necessary in order to successfully use the program and the resulting filter.

USE OF THE COMPUTER PROGRAM

One data card, which provides the program with the desired set of specifications, should be used for each filter to be designed. The structure of the data card is shown in table 1. Also, figure 1, which illustrates how the various input parameters should be interpreted on plots of typical frequency curves, should be helpful to the user. More detailed descriptions of the input parameters and other special notes now follow.

Table 1. Data Card Structure

Input Variable	Format	Columns	Brief Description
SRATE	F8.0	1-8	Sampling rate
FCLOW	F8.0	9-16	Lower cutoff frequency
FCHIGH	F8.0	17-24	Higher cutoff frequency
RIPPLE	F6.0	25-30	Passband ripple
FSLOW	F8.0	31-38	Lower stopband boundary
FSHIGH	F8.0	39-46	Higher stopband boundary
STPLVL	F4.0	47-50	Minimum stopband attenuation
IKIND	I1	51	Kind of filter desired (i.e., Chebyshev, Butterworth, elliptic)
ITYPE	I1	52	Type of filter desired (e.g., low-pass, or high-pass.)
NPOLES	I2	53-54	Order desired; set equal to zero for calculation of order
I PLOT	I1	56	Set #0 for plot of magnitude of frequency response
NPTS	I4	57-60	Number of points in unit sample response
FLOW	F10.0	61-70	Lowest frequency in plots
FHIGH	F10.0	71-80	Highest frequency in plots

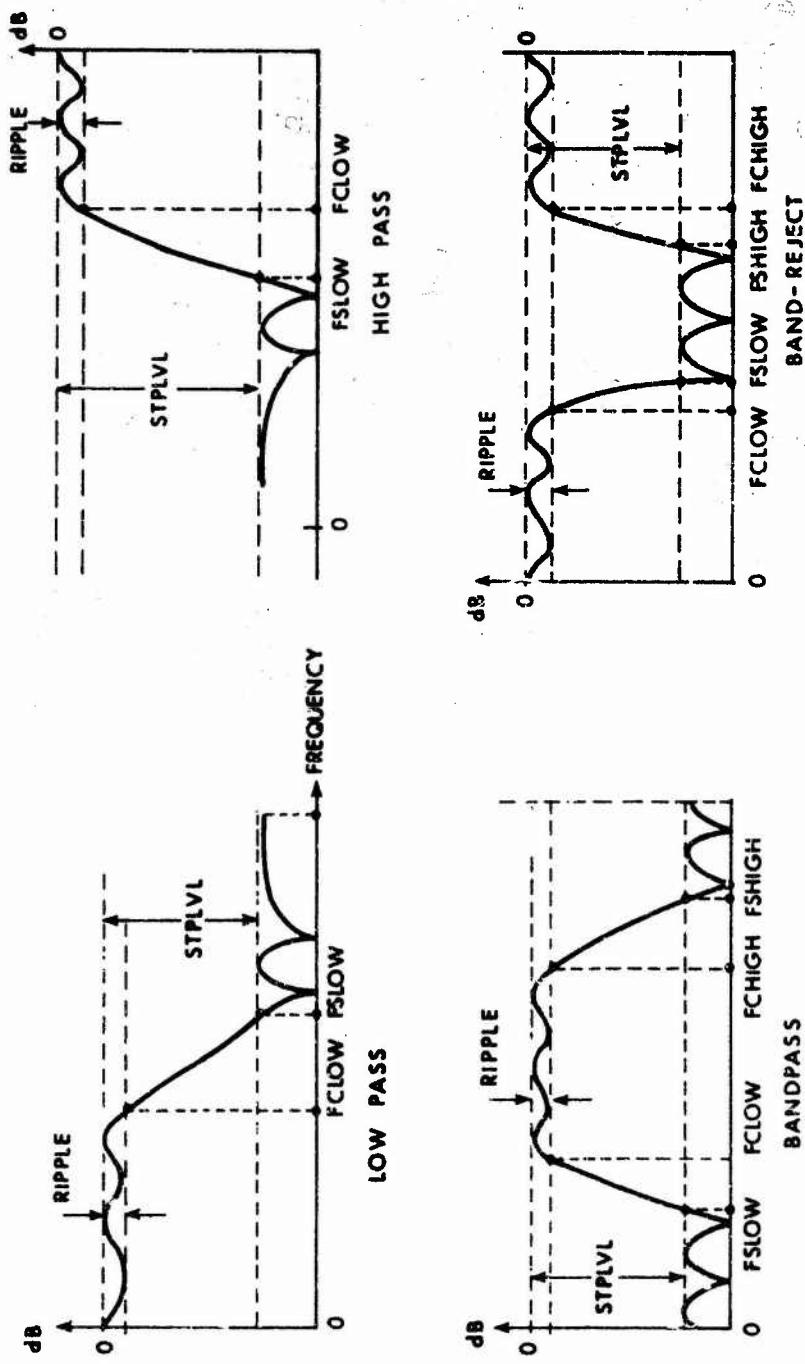


Figure 1. Illustrative Frequency Characteristics (Elliptic)

The first input parameter, SRATE, is the sampling rate and is normally the number of data samples per second. However, any time unit can be used, and in fact, one might choose a fictitious value here with the intention of constructing a filter whose cutoff is a certain percentage of the Nyquist rate. For example, a low-pass filter with a cutoff that is one-quarter of Nyquist could be obtained by choosing SRATE to be 200 Hz and the cutoff to be 25 Hz. Note that this same filter, if applied to data sampled at some other rate, would no longer have cutoff at 25 Hz, but its cutoff would shift to one-quarter of the new Nyquist rate.

The quantities FCLOW and FCHIGH are the cutoff frequencies of the filter, and must be given in the same units as SRATE. Note that if a low-pass or high-pass filter is desired, there is only one cutoff frequency and this value should be read into FCLOW.

The quantity RIPPLE is the maximum passband ripple (in decibels) to be allowed. In the case of a Butterworth filter, where the response is monotonic, RIPPLE is not used. Note also that RIPPLE should always be a positive quantity.

The parameters FSLOW and FSHIGH are similar to FCLOW and FCHIGH, but they mark the boundaries between stopband and transition band. Here too the quantity FSHIGH is not used in the low-pass or high-pass case.

The next specification, STPLVL, is the minimum stopband attenuation (in decibels) the user will tolerate. This should also always be a positive quantity.

The value 1, 2, or 3 of the variable IKIND determines which kind of filter will be designed, that is, Chebyshev, Butterworth, or elliptic, respectively.

Similarly, the value 1, 2, 3, or 4 of ITYPE determines the shape of the filter that will be designed, that is, low-pass, high-pass, bandpass, or band-reject, respectively.

The value of NPOLES should normally be read in as zero, and the correct order will be calculated. However, the user may (except in the elliptic case) choose a positive integer here if he desires a filter of some specific order. This integer should be the order of the basic low-pass structure desired before transformation. In converting a low-pass filter to either a bandpass or band-reject filter, the method doubles the number of poles; thus, to get a band-reject filter of order 18, NPOLES should be set equal to 9. If NPOLES is given as nonzero, the quantities FSLOW, FSHIGH, and STOLVL are not used since the given order determines these quantities uniquely. NPOLES is restricted to be less than or equal to 20, since it is anticipated that filters of these orders can meet any reasonable set of requirements. However, if necessary, one could merely increase the array dimensions used in the program in order to obtain filters of higher order.

The remaining input parameters control the plots produced by the program. If the user does not have access to the Stromberg Carlson 4060 Integrated Graphics System, he should remove the corresponding code or replace it by a code that is compatible with his plotter.

If for some reason the user does not want any of the three available plots, he should set the parameter IPLOT to zero. The number of points desired in the unit sample response should be read into NPTS. This quantity must not be greater than 1000 and has a default value of 100 if the corresponding field in the data card is left blank. The values given to the quantities FLOW and FHIGH merely restrict the plots of magnitude and phase to the range between these two frequencies. All information can be seen by plotting from zero to Nyquist, since the curve is periodic with period SRATE and is symmetric about Nyquist. However, one can expand a small frequency range for closer examination.

If more than one filter is desired, a similar data card for each should be used and a blank card should be placed last.

The following typical example illustrates the points just discussed. Suppose that an elliptic bandpass digital filter with cutoffs at 2000 Hz and 3000 Hz is desired. Assume that the sampling rate is 10,000 Hz, that the filter is to be at least 30 dB down by 1800 Hz and 3200 Hz, and that the tolerable ripple in the passband is 0.5 dB. The following is a list of the proper input parameters for this problem:

SRATE	10000.0
FCLOW	2000.0
FCHIGH	3000.0
RIPPLE	0.5
FSLOW	1800.0
FSHIGH	3200.0
STPLVL	30.0
IKIND	3
ITYPE	3
NPOLES	0
IPLOT	1
NPTS	200
FLOW	0.0
FHIGH	5000.0

Figures 2 through 5 show the printed and plotted outputs for the example in question. Note that the range of the magnitude plot is from 0 dB to -50 dB, which can easily be increased if desired.

INPUT SPECIFICATIONS

SNATE = 10000.00

FCLOW = 2000.00

FCHIGH = 3000.00

RIPPLE = .500

FSLOW = 1800.00

FSHIGH = 3200.00

STPLVL = 30.00

IKIND = 3

ITYPE = 3

NPOLES = 0

IPLOT = 1

THE MINIMUM ORDER FILTER WHICH MEETS THESE SPECIFICATIONS IS ORDER 8

THE TRANSFER FUNCTION, H(z), OF THE DESIRED FILTER CAN BE EXPRESSED
IN THE FOLLOWING FORM

$$H(z) = \text{CNST} + \frac{z^{*2}+B(1)*z+B(2)}{z^{*2}+C(1)*z+C(2)} * \frac{z^{*2}+B(3)*z+B(4)}{z^{*2}+C(3)*z+C(4)} * \dots * \frac{z^{*2}+B(N-1)*z+B(N)}{z^{*2}+C(N-1)*z+C(N)}$$

WHERE THE COEFFICIENTS ARE GIVEN BY

CNST = .313180351429645+001

C(1)=	-.293707045287690+000	d(1)=	.146671954291418+001
C(2)=	.794807703617405+000	d(2)=	.100000000000000+001
C(3)=	.293707045287690+000	d(3)=	-.146671954291418+001
C(4)=	.794807703617405+000	d(4)=	.100000000000000+001
C(5)=	-.608822957843173+000	d(5)=	.892503533653899+000
C(6)=	.930411492663666+000	d(6)=	.100000000000000+001
C(7)=	.608822957843173+000	d(7)=	-.892503533653899+000
C(8)=	.930411492663666+000	d(8)=	.100000000000000+001

THE TRANSFER FUNCTION IS EXPRESSED IN THE ABOVE FORM SO THAT
THE COEFFICIENTS CAN BE USED AS GIVEN IN A CASCADE IMPLEMENTATION OF THE FILTER

Figure 2. Sample Printout

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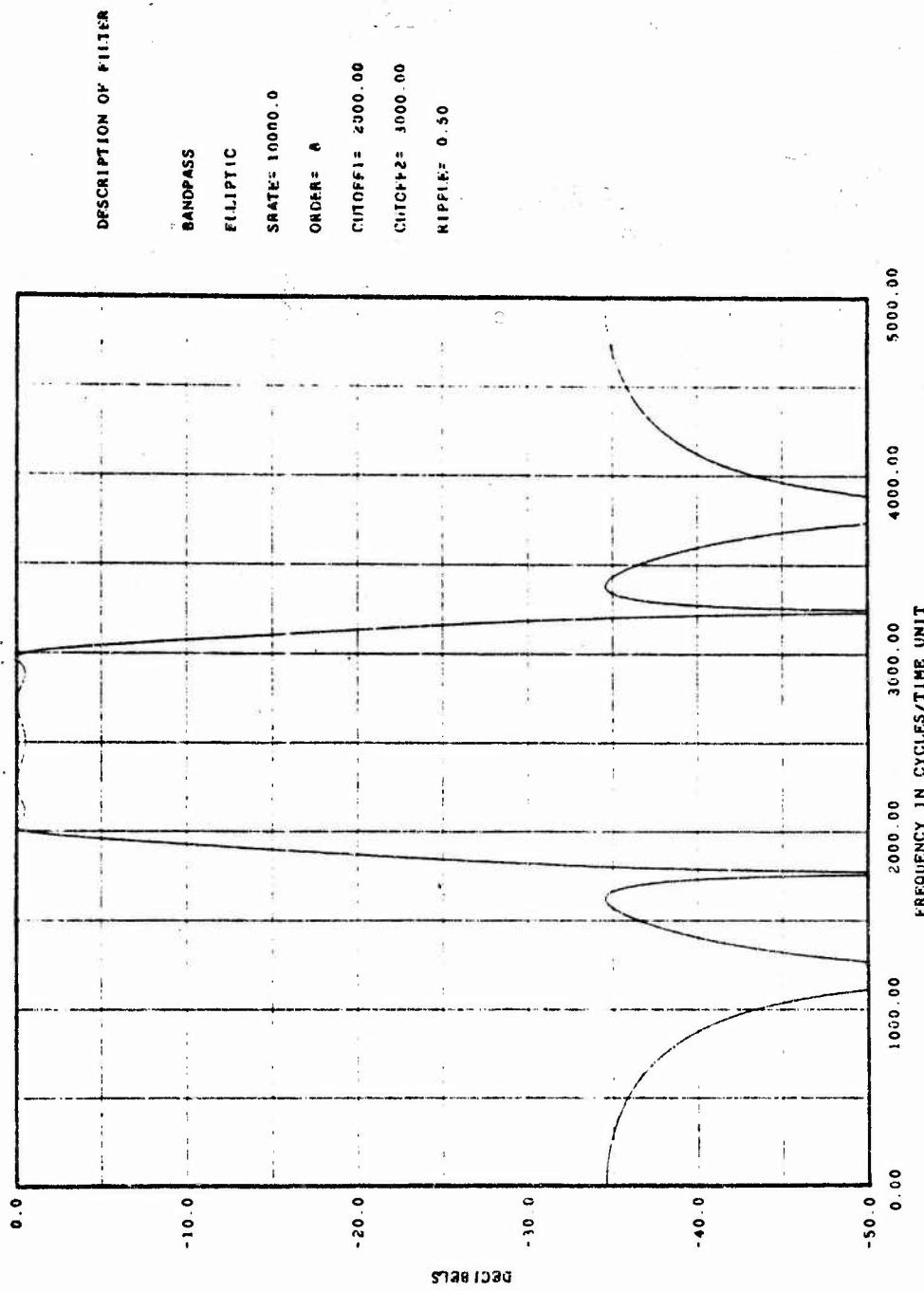


Figure 3. Frequency Characteristic (Magnitude)

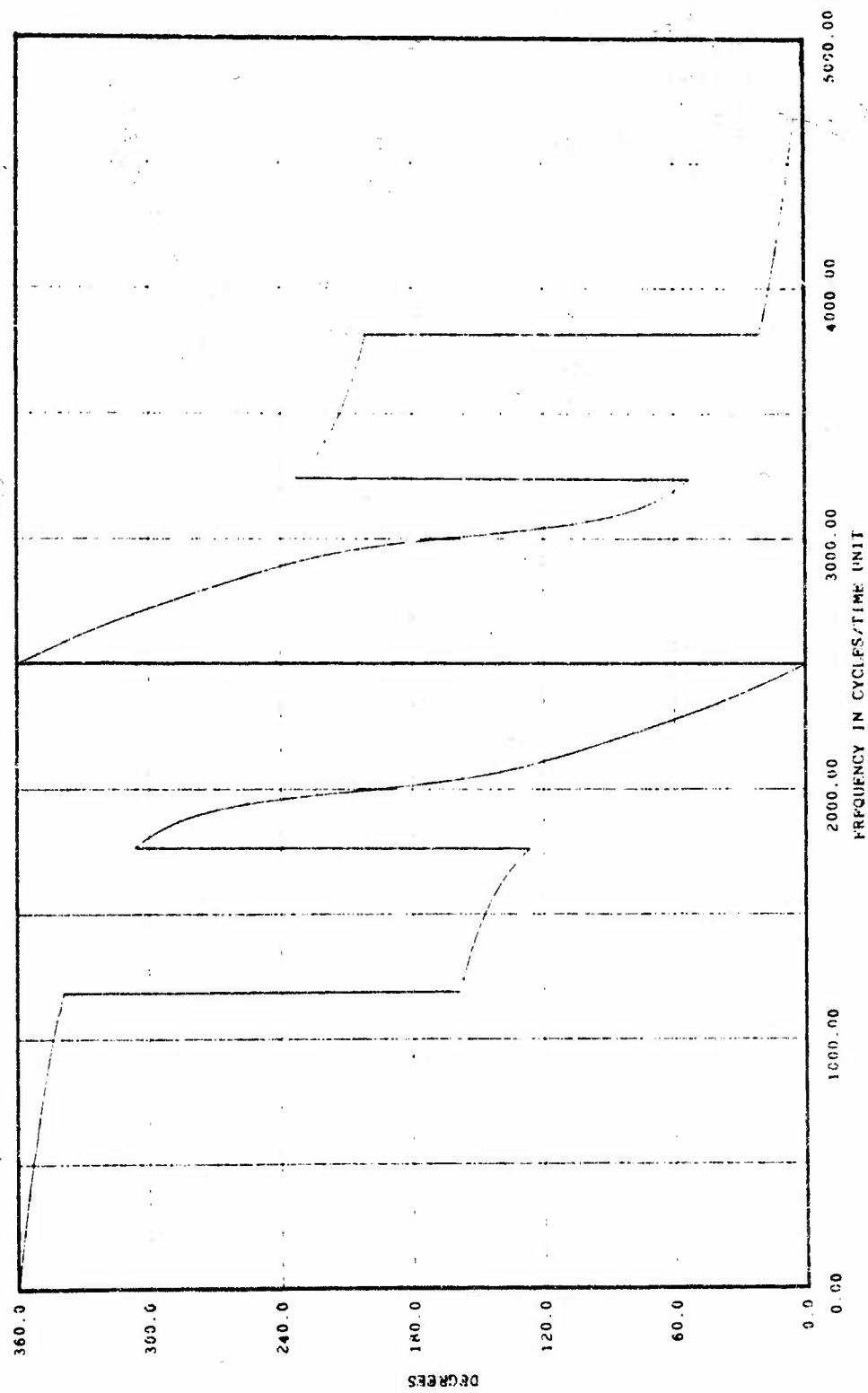


Figure 4. Frequency Characteristic (Phase)

TR 4629

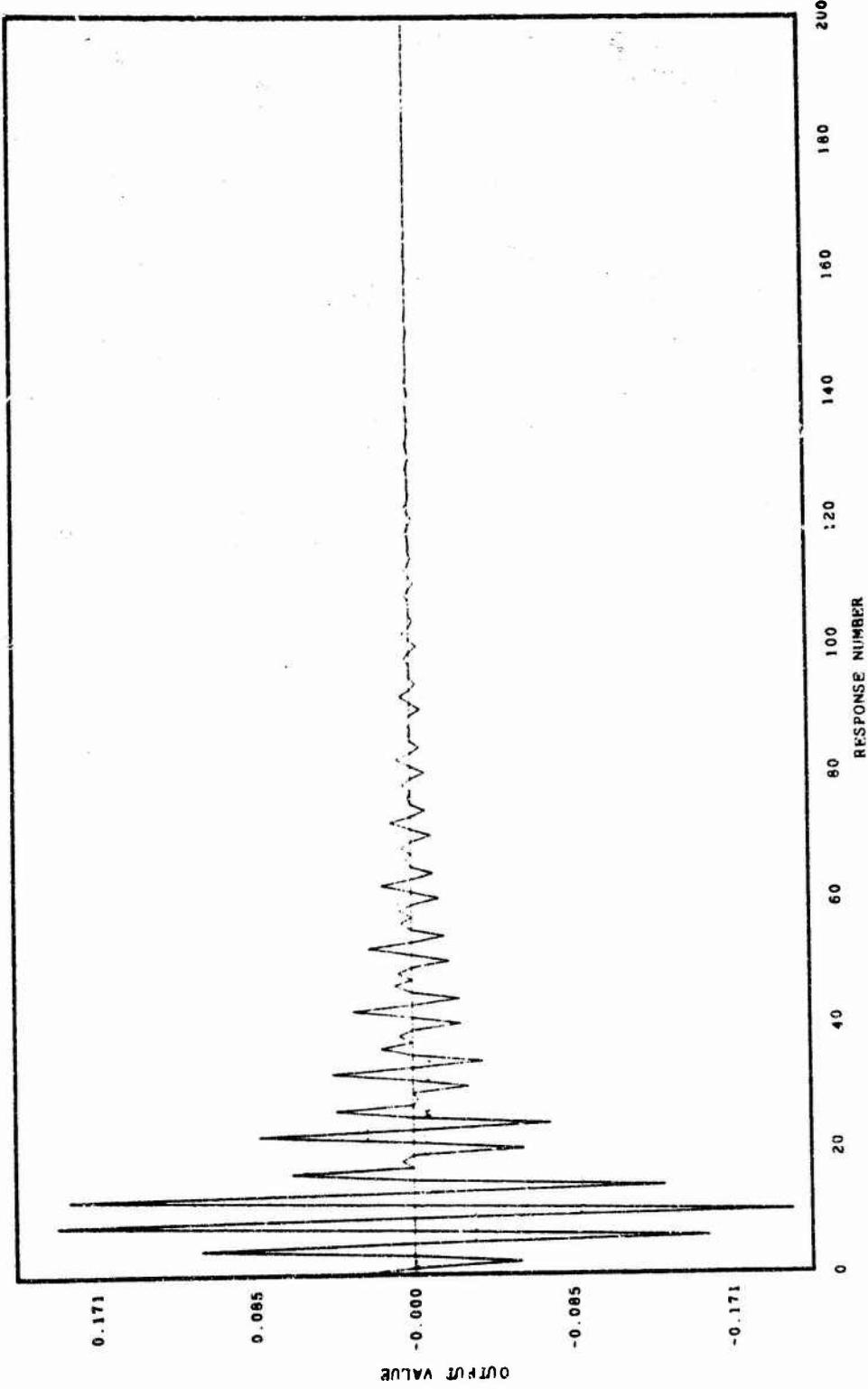


Figure 5. Unit Sample Response

THEORY PROGRAMMING METHOD**PRELIMINARIES**

Each of the major steps presented in the following synopsis of operations performed by the program will be discussed in greater detail in succeeding sections:

- a. Certain critical frequencies in the digital z-plane are given as input parameters. These must be transformed to continuous s-plane critical frequencies since much of the design process is carried out in the s-plane.
- b. The minimum order filter of the appropriate kind that will meet the specifications is computed.
- c. The s-plane pole-zero pattern of a unity bandwidth low-pass analog filter of proper order is determined.
- d. These s-plane poles and zeros are mapped to the z-plane poles and zeros of the required filter.
- e. The poles and zeros of the desired transfer function determine the function up to some constant factor; the required constant is obtained by forcing the maximum value of the amplitude characteristic to be unity (0 dB).
- f. Next, the transfer function is manipulated into a form that can be immediately implemented in cascade form.
- g. The magnitude and phase of the transfer function evaluated on the unit circle in the z-plane (i.e., the frequency response) is plotted in the frequency range specified by the user.
- h. Finally, the unit sample response of the desired filter is plotted.

A few facts from filter theory are now presented as background for later discussion. The three kinds of filters considered in this report have magnitude characteristics in the analog plane defined by the following equations:

$$\text{Butterworth} \quad |H(j\Omega)|^2 = \frac{1}{1 + \Omega^{2n}} \quad (1a)$$

$$\text{Chebyshev} \quad |H(j\Omega)|^2 = \frac{1}{1 + \epsilon^2 V_n^2(\Omega)} \quad (1b)$$

$$\text{elliptic} \quad |H(j\Omega)|^2 = \frac{1}{1 + \epsilon^2 V_n^2(\Omega)} \quad , \quad (1c)$$

where

$H(\cdot)$ = the transfer function of the unity bandwidth low-pass filter

Ω = radian frequency

n = the order of the filter

$\epsilon^2 = 10^{R/10} - 1$, where R is the amount of passband ripple
(in decibels)

$V_n(\cdot)$ = Chebyshev polynomial of order n

$$V_n(\Omega) = \begin{cases} \operatorname{sn} \left[n \frac{K(k_1)}{K(k)} \operatorname{sn}^{-1}(\Omega, k), k_1 \right], & n \text{ odd} \\ \operatorname{sn} \left[K(k_1) + n \frac{K(k_1)}{K(k)} \operatorname{sn}^{-1}(\Omega, k), k_1 \right], & n \text{ even,} \end{cases}$$

where

$\operatorname{sn}(\cdot, \cdot)$ = Jacobian elliptic function

$K(\cdot)$ = complete elliptic integral of the first kind

$k = 1/\Omega^s$, Ω^s being the start of the stopband

$k_1 = \epsilon / \sqrt{A^2 - 1}$, with $A = 10^{S/20}$ and S equal to the minimum stopband attenuation (in decibels).

Two types of mappings that play a major role in the method will now be presented. The first is a map that converts a unity bandwidth low-pass analog filter, say $H(s)$, into an analog filter of another type with different cutoff(s). If $H(s)$ is such a filter, then we see that

$$H(s/\Omega^c) \quad \text{is low-pass with cutoff } \Omega^c \quad (2a)$$

$$H(\Omega^c/s) \quad \text{is high-pass with cutoff } \Omega^c \quad (2b)$$

$$H \left[\frac{s^2 + \Omega_1^c \Omega_2^c}{s(\Omega_2^c - \Omega_1^c)} \right] \quad \text{is bandpass with cutoffs } \Omega_1^c \text{ and } \Omega_2^c \quad (2c)$$

and

$$H \left[\frac{s(\Omega_2^c - \Omega_1^c)}{s^2 + \Omega_1^c \Omega_2^c} \right] \quad \text{is band-reject with cutoffs } \Omega_1^c \text{ and } \Omega_2^c. \quad (2d)$$

A second mapping, called the bilinear transformation, maps the s -plane to the z -plane and can be used to convert an analog filter to a digital filter. The mapping is given by

$$z = \frac{1 + s}{1 - s}. \quad (3)$$

Note that the imaginary axis in the s -plane is mapped to the unit circle in the z -plane and that the left half of the s -plane is mapped inside the unit circle in the z -plane. Thus, a stable analog filter will be mapped to a stable digital filter and the digital frequency response from zero to Nyquist will take on exactly the same values as the analog frequency response from zero to infinity. Also, note that the aliasing problem inherent in filters designed by the method of impulse invariance is not present here since the mapping is invertible. It is often stated that this method has the drawback of warping the frequency scale. However, no real problem exists, since the critical frequencies in a design problem can be "prewarped," as described in the next section.

In the literature, the terms Butterworth, Chebyshev, and elliptic are used in the description of low-pass analog filters. In this report these terms are also used in describing filters of other types that have been obtained by the previous two mappings.

ANALOG CRITICAL FREQUENCIES

The given digital critical frequencies must be transformed to the analog plane in such a way that when they are later mapped back to the z-plane by the bilinear transformation they will be mapped to the proper values. This "prewarping" of the critical frequencies is carried out by the map

$$\Omega = \tan\left(\frac{\omega T}{2}\right), \quad (4)$$

where

Ω = continuous radian frequency

ω = digital radian frequency

T = time between samples.

The following argument will convince the reader of this result. Using the inverse of the bilinear transformation (3), we can relate any z-plane point to its corresponding s-plane point, i.e.,

$$s = \frac{z - 1}{z + 1}.$$

For $z = e^{j\omega T}$, at which points we obtain the digital frequency response, the corresponding s-plane point is

$$s = \frac{e^{j\omega T} - 1}{e^{j\omega T} + 1} = j \tan\left(\frac{\omega T}{2}\right).$$

But the analog frequency response is obtained by evaluating the transfer function at $s = j\Omega$. Thus, we have the correspondence dictated by (4). Now when we apply the bilinear transformation to our s-plane filter, we can be sure we will end up with a filter with proper digital critical frequencies.

DETERMINATION OF MINIMUM ORDER

We will first solve the problem for the low-pass case and then show how any of the other cases can be reduced to an equivalent problem.

Let ω^c and Ω^c be the desired digital and analog radian cutoff frequencies, respectively, and let ω^s and Ω^s be the frequencies at which the stopband begins. By (4), these frequencies are connected by the relations

$$\Omega^c = \tan\left(\frac{\omega^c T}{2}\right)$$

and

$$\Omega^s = \tan\left(\frac{\omega^s T}{2}\right),$$

where

$$\omega^c = 2\pi f^c$$

$$\omega^s = 2\pi f^s$$

f^c and f^s are the given input specifications in hertz.

Next, define the "transition ratio," an important factor in determining the required order, by

$$\Omega^T = \frac{\Omega^s}{\Omega^c}.$$

Using the expressions (1a)-(1c) given previously for the three magnitude characteristics, we can determine N , the minimum order that will satisfy the filter requirements. Omitting details of the algebra, we now present general expressions for calculation of N .

If a Butterworth filter is desired, N can be computed as the smallest integer that is greater than

$$\frac{\log_{10}(10^{S/10} - 1)}{2 \log_{10} \Omega^T}.$$

For a Chebyshev filter, we compute the required order by finding the smallest value of N :

$$V_N(\Omega^T) \geq \left(\frac{10^{S/10} - 1}{10^{R/10} - 1} \right)^{1/2}$$

Finally, if an elliptic filter is desired, we determine N by finding the smallest integer that is greater than

$$\frac{K\left(\sqrt{1 - k_1^2}\right) K(1/\Omega^T)}{K(k_1) K\left[\sqrt{1 - (1/\Omega^T)^2}\right]}.$$

All the parameters used in these expressions have been defined in this or previous sections.

The only additional problem arises in the elliptic case and results from the fact that the expression above will ordinarily not be an integer and must be rounded upwards. Since it is required that

$$N = \frac{K\left(\sqrt{1 - k_1^2}\right) K(1/\Omega^T)}{K(k_1) K\left[\sqrt{1 - (1/\Omega^T)^2}\right]},$$

the value of k_1 must be recalculated after N is determined. A convenient formula* for recomputation of k_1 is

$$k_1 = \left\{ \frac{2q^{0.25} \left[1 + \sum_{i=1}^{\infty} q^{i(i+1)} \right]^2}{1 + 2 \sum_{i=1}^{\infty} q^{i2}} \right\},$$

where

$$q = \exp \left\{ - \frac{N\pi K(\sqrt{1 - k^2})}{K(k)} \right\}.$$

Note here that $k = 1/\Omega^T$.

*R. M. Fano, "A Note on the Solution of Certain Approximation Problems in Network Synthesis," J. Franklin Institute, vol. 249, 1950, pp. 189-205.

Now the problem of determination of minimum order for the low-pass case is solved. For any other case we define Ω^T differently but proceed exactly as in the low-pass case. For the high-pass case the appropriate definition is

$$\Omega^T = \frac{\Omega^c}{\Omega^s}.$$

For the bandpass case choose

$$\Omega^T = \min \left(\Omega_1^T, \Omega_2^T \right),$$

and for the band-reject case choose

$$\Omega^T = \min \left(\frac{1}{\Omega_1^T}, \frac{1}{\Omega_2^T} \right),$$

where the Ω_i^T are given by

$$\Omega_i^T = \left| \frac{(\Omega_i^s)^2 - \Omega_1^c \Omega_2^c}{\Omega_i^s (\Omega_2^c - \Omega_1^c)} \right|, \quad i = 1, 2.$$

By Ω_1^c and Ω_2^c we mean the two cutoff frequencies, and by Ω_1^s and Ω_2^s we mean the two boundaries between stopband and transition band.

These rules for determination of Ω^T and, hence, N , for filter types other than low-pass, follow directly from (2a)-(2d), the transformations that convert a low-pass filter to one of another type. Note, however, that in the bandpass and band-reject cases, the computed N will equal the order of the basic low-pass structure before transformation to the filter of proper type. The actual order of the final filter will be $2N$.

In the above we have chosen the minimum order filter which meets the user's requirements. It should be mentioned, however, that the user may find another order more appealing in certain special cases. For example, for band-reject Chebyshev or elliptic filters that are derived from even order low-pass structures, we find that the magnitude characteristic is asymptotic to $-R$ dB in

the passband, and is actually near $-R$ dB over a large percentage of the frequency range. Thus, a filter derived from an odd order low-pass structure may be preferred here, since its frequency response is asymptotic to 0 dB, the ideal value in the passband.

DETERMINATION OF S-PLANE POLE-ZERO PATTERN

A lengthy but straightforward task is the computation of the pole-zero pattern of a continuous unity bandwidth low-pass filter of order N . The techniques are adequately reviewed by Gold and Rader* and will not be repeated here. However, it is not necessary to keep track of all poles and zeros since they always occur in complex conjugate pairs, and it is not necessary to compute any zeros, except in the elliptic case, since they are always at infinity in the s-plane.

Also, the complete elliptic integral of the first kind, which is needed in the elliptic design problem, is given exactly by

$$K(k) = \int_0^1 \frac{1}{\left[(1 - t^2)(1 - k^2 t^2) \right]^{1/2}} ,$$

but in the program is approximated by the formula[†]

$$K(m) \doteq (a_0 + a_1 m_1 + \dots + a_4 m_1^4) + (b_0 + b_1 m_1 + \dots + b_4 m_1^4) \ln \left(\frac{1}{m_1} \right),$$

*B. Gold and C. M. Rader, Digital Processing of Signals, McGraw-Hill Book Company, Inc., 1969, pp. 48-97.

[†]M. Abramowitz and I. A. Stegun, Handbook of Mathematical Functions, Dover Publications, 1964, pp. 567-607.

where

$$a_0 = 1.38629436112$$

$$b_0 = 0.5$$

$$a_1 = 0.09666344259$$

$$b_1 = 0.12498593597$$

$$a_2 = 0.03590092383$$

$$b_2 = 0.06880248576$$

$$a_3 = 0.03742563713$$

$$b_3 = 0.03328355346$$

$$a_4 = 0.01451196212$$

$$b_4 = 0.00441787012$$

and

$$m = k^2$$

$$m_1 = 1 - m.$$

The maximum error in this formula is 2×10^{-8} when $0 \leq m < 1$, in which range m will always be.

Also, other approximations* are used in the calculation of elliptic poles and zeros. Iterative and/or series calculations can be used to replace these approximations but the results obtained with them were deemed sufficiently accurate.

CALCULATION OF POLE-ZERO PATTERN OF THE DESIRED DIGITAL FILTER

Once the s-plane poles and zeros of a unity bandwidth low-pass continuous filter of proper order and kind have been determined, it is possible to map these to the poles and zeros of the desired digital filter, which may be of any type with any cutoff(s).

Although the calculations vary by type of filter desired, the method is basically the same, and will be shown for the bandpass case only. If $H(s)$ is the transfer function of a unity bandwidth low-pass continuous filter of order N, then

$$H_A(s) = H \left[\frac{s^2 + \Omega_1^c \Omega_2^c}{s(\Omega_2^c - \Omega_1^c)} \right]$$

*Gold and Rader, op. cit.

is the transfer function of a continuous bandpass filter of order 2N with cutoffs Ω_1^c and Ω_2^c .

Now applying the bilinear transformation (3), we see that

$$H_D(z) = H_A \left[\frac{z-1}{z+1} \right] = H \left[\frac{\left(\frac{z-1}{z+1} \right)^2 + \Omega_1^c \Omega_2^c}{\left(\frac{z-1}{z+1} \right) (\Omega_2^c - \Omega_1^c)} \right]$$

is the transfer function of a bandpass digital filter of order 2N with cutoffs at

$$\omega_1^c = \frac{2}{T} \tan^{-1} (\Omega_1^c)$$

and

$$\omega_2^c = \frac{2}{T} \tan^{-1} (\Omega_2^c).$$

Now if we solve the equation

$$s = \frac{\left(\frac{z-1}{z+1} \right)^2 + \Omega_1^c \Omega_2^c}{\left(\frac{z-1}{z+1} \right) (\Omega_2^c - \Omega_1^c)}$$

for z in terms of s , we obtain

$$z = \frac{(p-1) \pm (s^2 d^2 - 4p)^{1/2}}{sd - 1 - p},$$

where

$$p = \Omega_1^c \Omega_2^c$$

$$d = \Omega_2^c \Omega_1^c.$$

We can merely substitute the previously computed s-plane poles and zeros into this expression to obtain the poles and zeros of the desired digital bandpass transfer function $H_D(z)$. Note that each point in the s-plane is mapped to two z-plane points, and thus the number of poles and zeros doubles. Actually, the computations are not carried out for the zeros unless we are working with an elliptic filter since $H_D(z)$ will always have N zeros at $z = 1$ and N zeros at $z = -1$. This follows from the fact that the s-plane zeros are all at infinity.

When we have calculated the z-plane poles and zeros, we have determined the desired transfer function up to some constant factor. In the next section we will determine that constant.

CALCULATION OF THE CONSTANT MULTIPLIER

Thus far we have determined the transfer function, $H_D(z)$, of the desired filter as

$$H_D(z) = \frac{K \prod_{i=1}^N (z - z_i)}{\prod_{i=1}^N (z - p_i)},$$

where

K = constant multiplier to be determined

N = order of filter

z_i = calculated zeros

p_i = calculated poles.

Knowing the value of $H_D(z)$ for any z ($z \neq z_i$ or p_i) will enable us to determine K uniquely.

Let E be defined by

$$E = \begin{cases} 1 & , \text{ for } N \text{ odd or Butterworth} \\ 1/\sqrt{1 + \epsilon^2} & , \text{ otherwise} \end{cases}$$

Now for any low-pass continuous filter of the kinds considered in this report, we have

$$H_A(s) \Big|_{s=0} = E$$

and, in particular, this holds true for the unity bandwidth low-pass filter constructed previously. Thus, if we knew the point z_0 in the z-plane to which the point $s = 0$ is mapped, we could merely set

$$H_D(z) \Big|_{z=z_0} = E$$

and solve for the quantity K.

From the theory of the previous section it follows that the proper values for z_0 are

$$\text{low-pass } z_0 = 1$$

$$\text{high-pass } z_0 = -1$$

$$\text{bandpass } z_0 = \frac{1-p}{1+p} \pm j \frac{2\sqrt{p}}{1+p}, \text{ where } p = \Omega_1^c \Omega_2^c, \text{ as before,}$$

$$\text{band-reject } z_0 = \pm 1.$$

For example, in the bandpass case we know that any point s_0 in the s-plane will be mapped to the point

$$z_0 = \frac{(p-1) \pm (s_0^2 d^2 - 4p)^{1/2}}{s_0 d - 1 - p}.$$

Hence, the point $s_0 = 0$ is mapped to

$$z_0 = \frac{1-p}{1+p} \pm j \frac{2\sqrt{p}}{1+p}.$$

Note that in the bandpass and band-reject cases we have a choice of two values for z_0 , since each is an image of the point $s = 0$.

No matter what type filter we are designing, it follows that we can determine the quantity K by

$$K = \frac{\prod_{i=1}^N (z_0 - p_i)}{\prod_{i=1}^N (z_0 - z_i)}.$$

In computing this expression, computational techniques make it unnecessary to work with complex quantities.

MANIPULATION INTO CASCADE FORM

By combining the complex conjugate poles and zeros of the transfer function $H_D(z)$ into second order factors with real coefficients, we can write the transfer function as a product of terms of the form

$$\frac{z^2 + b_1 z + b_2}{z^2 + c_1 z + c_2}.$$

There will also be one factor of the form

$$\frac{z+b}{z+c},$$

if the order of the filter is odd, corresponding to the real pole. However, when one actually implements a filter, some recursive scheme is needed to calculate the present filtered data point. With the transfer function in the above form we

can immediately write a set of difference equations that describes the filter in the time domain, and this set will correspond to a cascade realization. In the general case where the transfer function is

$$H(z) = \frac{Y(z)}{X(z)} = K \left(\frac{z + b_1}{z + c_1} \right) \left(\frac{z^2 + b_2 z + b_3}{z^2 + c_2 z + c_3} \right) \dots \left(\frac{z^2 + b_{N-1} z + b_N}{z^2 + c_{N-1} z + c_N} \right),$$

the following set of difference equations equivalently describes the filter:

$$y_1(n) = x(n) - c_1 y_1(n-1)$$

$$y_2(n) = y_1(n) + b_1 y_1(n-1)$$

$$y_3(n) = y_2(n) - c_2 y_3(n-1) - c_3 y_3(n-2)$$

$$y_4(n) = y_3(n) + b_2 y_3(n-1) + b_3 y_3(n-2)$$

$$y_5(n) = y_4(n) - c_4 y_5(n-1) - c_5 y_5(n-2)$$

$$y_6(n) = y_5(n) + b_4 y_5(n-1) + b_5 y_5(n-2)$$

•

•

•

$$y_N(n) = y_{N-1}(n) - c_{N-1} y_N(n-1) - c_N y_N(n-2)$$

$$y(n) = K(y_N(n) + b_{N-1} y_N(n-1) + b_N y_N(n-2)) ,$$

where $x(n)$ and $y(n)$ are the filter inputs and outputs, respectively, and $y_1(n)$, $y_2(n)$, ..., $y_N(n)$ are intermediate values determined by the above equations.

The above filter could also be described by a single difference equation of order N , which would be an entirely equivalent time domain representation, if all coefficients could be represented exactly. However, due to the necessary quantization of coefficients, this so-called "direct form" realization is not recommended since it is much more sensitive to coefficient accuracy than the corresponding cascade implementation (5).

THE MAGNITUDE AND PHASE OF THE FREQUENCY RESPONSE

To obtain the frequency response of a digital filter, we must evaluate the transfer function on the unit circle of the complex z-plane. In particular, $|H_D(e^{j\omega T})|$, the magnitude of the frequency response, is usually of primary interest.

Thus far we have $H_D(z)$ expressed as a product of terms of the form

$$\frac{z^2 + b_1 z + b_2}{z^2 + c_1 z + c_2}.$$

The magnitude and phase of this term for $z = e^{j\omega T}$ can easily be expressed as a trigonometric function of ωT and can be simply evaluated for any ω . The product of the magnitudes of all such terms and the constant multiplier is then the magnitude of the frequency response. Similarly, the sum of the phases of all such terms gives the phase of the frequency response. The possibility of a single term of the form

$$\frac{z + b}{z + c}$$

poses no additional problem. In the program we compute the magnitude and phase as above, convert the magnitude to decibels and phase to degrees, and then provide plots in the frequency range desired.

THE UNIT SAMPLE RESPONSE

The rate of decay of the unit sample response (i.e., the response of the filter to a pulse of unit height at time zero) of a digital filter is often of interest to the designer. For this reason a plot is provided if requested.

Since the transfer function, $H_D(z)$, can be viewed as the Z-transform of $h(n)$, the unit sample response, we can write

$$h(n) = Z^{-1} \left[H_D(z) \right],$$

or

$$h(n) = \frac{1}{2\pi j} \oint_C H_D(z) z^{n-1} dz,$$

where C is any contour in the complex plane enclosing all poles of the integrand. Replacing $H_D(z)$ by its pole-zero factorization, we obtain

$$h(n) = \frac{K}{2\pi j} \oint_C \frac{\prod_{i=1}^N (z - z_i)}{\prod_{i=1}^N (z - p_i)} z^{n-1} dz.$$

Since the p_i , $i = 1, 2, \dots, N$ will always be simple poles, the residue at a specific p_j of the integrand is

$$\frac{\prod_{i=1}^N (p_j - z_i)}{\prod_{\substack{i=1 \\ i \neq j}}^N (p_j - p_i)} p_j^{n-1}.$$

For the special case $n = 0$ there is also a pole at $z = 0$, but the complications introduced by the additional pole need not be considered since we know by examining (5) that $h(0)$ must equal K. Defining

$$\beta_j = \frac{\prod_{i=1}^N (p_j - z_i)}{\prod_{\substack{i=1 \\ i \neq j}}^N (p_j - p_i)},$$

we can then easily compute the unit sample response as

$$h(n) = \begin{cases} K \sum_{i=1}^N \beta_i p_i^{n-1}, & n \geq 1 \\ K, & n=0 \end{cases}$$

Although the unit sample response is a discrete function of time, the plot produced by the program is a continuous function for ease in viewing.

SUMMARY

Butterworth, Chebyshev, and elliptic digital filters are realizable networks that approximate physically unrealizable filters having rectangular magnitude characteristics. Each of these filters come arbitrarily close to the ideal response as the order of the approximating network becomes large. Thus, the question of the order necessary to meet a set of specifications is usually critical. The computer program described in this report computes the minimum order filter that meets the particular requirements of the user, and then proceeds to design that filter. The program also produces plots of the magnitude and phase of the frequency response and the unit sample response of the filter. The reader need not fully understand the theory presented in this report in order to use the program. Finally, for those unfamiliar with digital signal processing techniques, the instruction on how the filter transfer function can be implemented as a set of difference equations should be useful.

TR 4629

Appendix

LISTING OF THE COMPUTER PROGRAM

C CHEBYSHEV BUTTERWORTH OR ELLIPTIC DIGITAL FILTER DESIGN PROGRAM ***S1009***
 C WRITTEN BY J.J. GOLCIK

C THIS PROGRAM WILL DESIGN ANY LOW-PASS, HIGH-PASS, BANDPASS OR
 C BAND-REJECT FILTER BY BILINEAR TRANSFORMATION TECHNIQUES

C LAST UPDATED 6 JUNE 1973

C * * * * * INSTRUCTIONS FOR INPUT SPECIFICATIONS * * * * *

VARIABLE	TYPE	COLUMNS	DESCRIPTION
SRATE	REAL	1-8	THE NUMBER OF DATA SAMPLES PER TIME UNIT (USUALLY SECONDS)
FCLOW	REAL	9-16	THE LOWER CUTOFF FREQUENCY (IN CYCLES/TIME UNIT)
FCHIGH	REAL	17-24	THE UPPER CUTOFF FREQUENCY (IN CYCLES/TIME UNIT)
RIPPLE	REAL	25-30	THE DESIRED PASSBAND RIPPLE (IN DB)
FSLOW	REAL	31-38	THE LOWER FREQUENCY MARKING THE BOUNDARY BETWEEN STOPBAND AND TRANSITION BAND (IN CYCLES/TIME UNIT)
FSHIGH	REAL	39-46	THE HIGHER FREQUENCY MARKING THE BOUNDARY BETWEEN STOPBAND AND TRANSITION BAND (IN CYCLES/TIME UNIT)
STPLVL	REAL	47-50	THE MINIMAL STOPBAND ATTENUATION (IN DB)
IKIND	INTEGER	51	THE KIND OF FILTER DESIRED I.E. 1 CHEBYSHEV 2 BUTTERWORTH 3 ELLIPTIC
ITYPE	INTEGER	52	TYPE OF FILTER DESIRED I.E. 1 LOW-PASS 2 HIGH-PASS 3 BANDPASS 4 BAND-REJECT
IPOLES	INTEGER	53-54	SET=0 FOR CALCULATION OF REQUIRED ORDER OTHERWISE SET=ORDER DESIRED FOR BASIC LOW-PASS STRUCTURE BEFORE TRANSFORMATION
IPLOT	INTEGER	56	SET=1 FOR PLOT OF MAGNITUDE OF H(Z) SET=0 FOR NO PLOT

NPTS	INTEGER	57-60	NO. OF PTS IN UNIT SAMPLE RESPONSE (DEFAULT VALUE = 100)
FLOW	REAL	01-70	LOW END FREQUENCY OF PLOT
FHIGH	REAL	71-80	HIGH END FREQUENCY OF PLOT

NOTE---IF NPOLES.NE.0 (I.E. THE ORDER IS SPECIFIED), FSLOW,FSHIGH AND STPLVL ARE NOT USED (UNLESS ELLIPTIC) SINCE THE GIVEN ORDER DETERMINES THESE QUANTITIES

IF LOW-PASS OR HIGH-PASS, FCHIGH AND FSHIGH ARE NOT USED

IF BUTTERWORTH IS DESIRED, RIPPLE IS NOT USED

THE QUANTITIES RIPPLE AND STPLVL SHOULD ALWAYS BE GIVEN .GT. 0

REPEAT DATA CARD OF THIS TYPE FOR EACH FILTER TO BE DESIGNED
PLACE A BLANK DATA CARD LAST

* * * * *

```
DOUBLE PRECISION CUEF(20,2),POLES(10,2),POLEZ(40,2),ZEROS(10,2)
DOUBLE PRECISION CUEFN(20,2),CNST,ERO,(40,2)
DOUBLE PRECISION EPS2,PI,WCUT1,WCUT2,EPNT,ANGLE,DANGLE,WSTOP1,
&STOP2,OMEGA,OMEGA1,A,H,C,J,E,F,G,PROD,DIFF,RMAG,RANGLE,THETA,
2SN1SN3,CH1,CN3,D1,DN3,SN,Q
DIMENSION A(1000),Y(I000),PHI(I000),Z(200)
DIMENSION V(2)
DIMENSION H1(1000),H2(1000)
COMPLEX ZPOLES(40),ZZEROS(40),ZTEMP(40),BETA(40)
COMPLEX PTEMP1,PTEMP2,ZTEMP2

ELPTC(T)=1.386294361200+T*(.0966634425900+T*(.0359009238300+
&T*(.0374256371300+T*.0145119621200)))+JLOG(I,0/T)*(.5+T*
(.1249869359700+T*(.068002+857600+T*(.0332835534600+T*.00441787012
300))))
```

READ INPUT SPECIFICATIONS OF FILTER TO BE DESIGNED

```
> READ(5,6) SRATE,FLOW,FCHIGH,RIPPLE,FSLOW,FSHIGH,STPLVL,IKIND,
  IITYPE,NPOLES,IPLOT,NPTS,FLW,FHIGH
  FFORMAT(3F8.0,F6.0,2F8.0,F4.0,2I1,2I2,I4,2F10.0)
  IF(IITYPE,EQ,0) GO TO 1000
```

WRITE OUT INPUT SPECIFICATIONS ON PRINTER

```
WRITE(6,7) SRATE,FLOW,FCHIGH,RIPPLE,FSLOW,FSHIGH,STPLVL,IKIND,
IITYPE,NPOLES,IPLOT
FORMAT(1H1/I8X,'INPUT SPECIFICATIONS//18X,'SRATE = ',F8.2//23X,
'FLOW = ',F8.2//24X,'CHIGH = ',F8.2//33X,'RIPPLE = ',F5.3//38X,
```

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```

2*FSLOW = ',F8.2//43X,'FSHIGH = ',F8.2//48X,'STPLVL = ',F6.2//53X,
3*IKIND = ',I1//58X,'ITYPE = ',I1//63X,'NPOLES = ',I2//68X,'IPLOT =
+ ',I1)
  FNY0=SRATE/2.
  IF(FCL0W,61,FNY0,UM,FCHIGH,GT,FNY0,OR,FSHIGH,GT,FNY0,OR,FSLOW,GT,
  IFHY0) GO TO 8
  IF(NPOLES,E0,0,ANU,STPLVL,LT,0,) GO TO 8
  IF(IKIND,NL,2,AND,IPPLE,L1,0,) GO TO 8
  IF(NPOLES,E0,ANU,IKINU,EU,3) GO TO 8
  IF(ITYPE,EU,1,AND,FCL0,L1,FSLOW) GO TO 8
  IF(ITYPE,EU,2,AND,FCL0,L1,FSLOW) GO TO 8
  IF(ITYPE,EU,3,AND,(FCL0,L1,FSLOW,OR,FCHIGH,GT,FSHIGH)) GO TO 8
  IF(ITYPE,EU,4,AND,(FCL0,L1,FSLOW,OR,FCHIGH,LT,FSHIGH)) GO TO 8
  GO TO 81
  6 WRITE(4,9)
  9 FORMAT(1BX,'DESIGN. IMPOSSIBLE---INCONSISTENT SPECIFICATIONS')
  GO TO 5
  11 CONTINUE

  PI=3.1415926535897932400
  WCUT1=DTAN(P1*FCLO/SRATE)
  IF(ITYPE,L1,3) GO TO 12
  WCUT2=DTAN(P1*FC1110H/SRATE)
  D1FF=WCUT2-WCUT1
  PROD=WCUT1*WCUT2
  12 IF(IKIND,NL,2) EPSG=(I0,000)**(RIPPLE/10,000)-1.000
  IF(NPOLES,NL,0,ANU,IKIND,NL,3) GO TO 50

  -----
  C DETERMINE MINIMUM ORDER FILTER WHICH MEETS INPUT
  C SPECIFICATIONS UNLESS ORDER IS SPECIFIED
  C -----
  13 WSTOP1=DTAN(P1*FSLOW/SRATE)
  GO TO (13,14,15,16),ITYPE
  14 UMEGA=WSTOP1/WCUT1
  GO TO 18
  15 UMEGA=XCUT1/WSTOP1
  GO TO 18
  16 WSTOP2=DTAN(P1*FSHIGH/SRATE)
  IF(ITYPE,EU,4) GO TO 16
  UMEGA=DABS((WSTOP1**2-PROD)/(WSTOP1**2-DIFF))
  UMEGA1=DABS((WSTOP2**2-PROD)/(WSTOP2**2-DIFF))
  GO TO 17
  17 IF(UMEWA1.LT.UMEGA) OMEGA=UMEWA1
  18 GO TO (19,J0,40),IKIND
  19 V1=SRAT((10,**(STPLVL/10.0)-1.)/EPS2)
  V(1)=1.0
  V(2)=UMEWA1

```

```

1F(OMEGA,G1,VN) GU TO 25
DO 40 I=3,1
V(I)=2.0*OMEGA+V(I-1)-V(I-2)
IF(V(I).LT.VN) GU TO 20
NPOLES=I-1
GU TO 30
20 CONTINUE
21 WRITE(4,22)
22 FORMAT(40X,'THE SPECIFICATIONS REQUIRE A FILTER OF ORDER .GT. 20')
GU TO 5
25 NPOLES=I
GU TO 30
30 NPOLES=ALOG10((T0.*((STPLVL/10.)-1.)/(2.*ALOG10(OMEGA)))+1
IF(NPOLES.GT.20) GU TO 21
GU TO 30
40 A=10.*((STPLVL/20.))
B=PS/(A*-1.)
C=1./((OMEGA*OMEGA))
D=LLP(C(1,-D))
E=LLP(C(1,-C))
F=LLP(C(B))
G=LLP(C(C))
NPOLES=1+(P+E)/(D*U)
IF(NPOLES.GT.20) GU TO 21
U=EXP(-NPOLES*PI*u/E)
U=1.
DO 42 I=1,100
B=U*(1+I+I)
IF(B,L1,I,U=30) GU TO 45
U=U+R
42 CONTINUE
43 F=0.
DO 47 I=1,100
B=U*(1+I)
IF(B,L1,I,U=30) GU TO 48
F=F+B
47 CONTINUE
48 U=(2.*U*+0.25*D/(1.+2.*F))+0.4
D=LLP(C(1,-B))
F=LLP(C(B))
50 N=NPOLES+((ITYPF+1)/2)
WRITE(4,51) N
51 FORMAT(18X,'THE MINIMUM ORDER FILTER WHICH MEETS THESE SPECIFICATIONS IS ORDER ',I2)
52 -----
----- CALCULATE THE SECOND QUADRANT POLE POSITIONS IN THE S-PLANE
----- OF A UNITY BANDWIDTH LOW PASS FILTER OF THE REQUIRED ORDER
----- (REALIZING THAT THEIR COMPLEX CONJUGATES ARE ALSO POLES
----- -----
54 GU IS=U0=MOD(NPOLES+2)
K=(NPOLES+1)/2

```


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```

EXPNT=1.000/NPOLES
IF(IKIID,EW,3) GO TO 90

DANGLE=PI*EXPNT
A=1.0
B=1.0
IF(IKIID,EW,2) GO TO 70
C=(SQRT(1.000+1.000/EPS2)+1.000/SQRT(EPS2))*EXPNT
A=.500*(C-1.000/C)
B=.500*(C+1.000/C)
70 ANGLE=0.0
IF(100U,EQ,0) ANGLE=DANGLE/2.000
DO 80 I=1,K
POLES(I,1)=-1.000*A*D COS(ANGLE)
POLES(I,2)=B*D SIN(ANGLE)
ANGLE=ANGLE+DANGLE
80 CONTINUE
GO TO 110

90 A=-(G/F)*ULOG((DSQRT(1.+E,-C2)+I.)/DSQRT(EPS2))
F=DSQRT(1.-C)
INUIC=1

92 Q=ELLPIC(F+F)
B=ELLPIC(1.,F+F)
Q=UEXP(-PI*G/H)
ANGLE=PI*A/(2.*R)
SN=0.
DO 94 J=0,1000
U=(0.0*(J+1))/(1.0-U*(2.*J+1))
SN=SN+U*DSIN((2.*J+1.)*ANGLE)
IF(U,L1,1,U-30) GO TO 95
94 CONTINUE
95 SN=(2.*PI*SN)/(F*U)
GO TO (96+Y8),INDIC

96 SN1=SN
CN1=DSQRT(1.-SN1*S,I)
DN1=DSQRT(1.-(F*SN1)**2)
INUIC=2
A=(1-I*UDD)*E*EXPNT
F=DSQRT(C)
I=0
GO TO 92

98 SN3=SN
CN3=DSQRT(1.-SN3*S,I)
DN3=DSQRT(1.-C*SN3*SN3)
I=1+I
POLES(1,1)=(SN1*CN1*CN3*DN3)/(1.-SN1*SN1*DN3*DN3)
POLES(1,2)=(SN3*DN1)/(1.-S(1*SN1*DN3*DN3))
IF(1,EW,I,IND,100U,EQ,1) GO TO 100
ZENOS(1,1)=0.
ZENOS(1,2)=1./((DSQRT(C)*SN3)
100 A=A*(2.*E*EXPNT)
IF(1,LT,K) GO TO 92

```

```

-----  

MAP THE S-PLANE POLES TO THE Z-PLANE USING THE BILINEAR  

TRANSFORMATION TAKING THE CUTOFF FREQUENCY AND TYPE OF  

FILTER INTO ACCOUNT  

ALSO, IF ELLIPTIC IS DESIRED CARRY OUT THE SAME PROCEDURE  

FOR THE ZEROS  

-----  

110 IF(ITYPE,61,2) GU TO 170
J=1
IF(1TYPE,EQ,1) GU TO 140
IF(1000,EQ,0) GO TO 120
POLEZ(1,1)=(POLES(1,1)+WCUT1)/(POLES(1,1)-WCUT1)
POLEZ(1,2)=0.0
IF((POLES,60,1) GU TO 300
J=_
120 L=J
DU 130 I=L,K
A=POLEZ(I,1)+WCUT1
B=POLEZ(I,-1)
D=POLEZ(I,1)-WCUT1
POLEZ(J,1)=(A*D+B*B)/(B*D+A*B)
POLEZ(J,2)=(B*D-A*B)/(B*D+B*B)
POLEZ(J+1,1)=POLEZ(J,1)
POLEZ(J+1,2)=-1.0000*POLEZ(J,2)
IF(IK1,D,NL,3) GU TO 125
ZHZ(1,1)=(ZEROS(1,2)*ZEROS(1,2)-WCUT1*WCUT1)/(ZEROS(1,2)*
1ZEROS(1,2)+WCUT1*WCUT1)
ZHZ(1,2)=2.*ZEROS(1,2)*WCUT1/(ZEROS(1,2)*ZEROS(1,2)+WCUT1*WCUT1)
ZHZ(1+1,1)=ZHZ(1,1)
ZHZ(1+1,2)=-ZHZ(1,2)
125 J=J+2
130 CO(1,1)NL
GU TO 300
140 C=1.000/WCUT1
IF(1000,EQ,0) GO TO 150
POLEZ(1,1)=(POLES(1,1)+C)/(C-POLES(1,1))
POLEZ(1,2)=0.0
IF((POLES,60,1) GU TO 300
J=_
150 L=J
DU 160 I=L,K
A=POLEZ(I,1)+C
B=POLEZ(I,-1)
D=POLEZ(I,1)
POLEZ(J,1)=(A*D-B*B)/(B*D+A*B)
POLEZ(J,2)=(B*D-A*B)/(D*D+B*B)
POLEZ(J+1,1)=POLEZ(J,1)
POLEZ(J+1,2)=-1.0000*POLEZ(J,2)
IF(IK1,D,NL,3) GU TO 155
ZHZ(1,1)=(C+C*2*ZEROS(1,2)*ZEROS(1,2))/(C+C*ZEROS(1,2)*ZEROS(1,2))
ZHZ(1,2)=2.*ZEROS(1,2)*C/(C+C*ZEROS(1,2)*ZEROS(1,2))
ZHZ(1+1,1)=ZHZ(1,1)
ZHZ(1+1,2)=-ZHZ(1,2)
155 J=J+2

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```

160 CONTINUE
    GU TO 300

170 IF(ITYPE.EQ.3) GU TO 190
    DU I80 I=1,K
    A=POLES(I,1)
    POLES(I,1)=POLES(I,1)/(POLES(I,1)*e2+POLES(I,2)**2)
    POLES(I,2)=POLES(I,2)/(A**2+POLES(I,2)**2)
    IF(IKIND.NE.3) GU TO 190
    IF(I,EU,1,AND,10DU,EQ,0) GO TO 180
    A=ZEROS(I,1)
    ZEROS(I,1)=ZEROS(I,1)/(ZEROS(I,1)*e2+ZEROS(I,2)**2)
    ZEROS(I,2)=ZEROS(I,2)/(A**2+ZEROS(I,2)**2)
180 CONTINUE

190 INDIC=0
195 CONTINUE
    J=1
    DU 200 I=I,K
    IF(I,EU,2,AND,10DU,EQ,0) J=J+2
    IF((I,GT,2),OR,(I,Q,2,AND,10DU,EW,0)) J=J+4
    A=DIFF*D1F*(POLES(I,1)*e2+POLES(I,2)**2)-4.*PROD
    B=-C.*POLES(I,1)*POLES(I,2)+DIFF*D1F
    RMAG=(A*A+B*B)**0.25
    RANGLE=DATAN2(B,A)
    A=RMAG*D5I*(RANGLE/2.)
    B=RMAG*D5C*(RANGLE/2.)
    C=1.+PROD-DIFF*POLES(I,1)
    D=DIFF*POLES(I,2)
    IF(INDIC,EQ,1) GU TO 198
    INCRM=2
    IF(I,EU,1,AND,10DU,EQ,0) INCRM=1
    POLEZ(J,1)=((1.-PROD+B)*C-U*A)/(C*C+D*U)
    POLEZ(J,2)=((U*(1.-PROD+U)+C*A)/(C*C+D*U)
    POLEZ(J+INCRM,1)=((1.-PROD-B)*C+D*A)/(C*C+D*U)
    POLEZ(J+INCRM,2)=((U*(1.-PROD-B)-C*A)/(C*C+D*U)
    IF(I,EU,1,AND,10DU,EQ,0) GO TO 200
    POLEZ(J+1,1)=POLEZ(J,1)
    POLEZ(J+1,2)=-POLEZ(J,2)
    POLEZ(J+3,1)=POLEZ(J+2,1)
    POLEZ(J+3,2)=-POLEZ(J+2,2)
    GU TO 200
19d IF(I,EU,1,AND,10DU,EQ,0) GU TO 200
    ZER0Z(J,1)=((1.-PROD+B)*C-U*A)/(C*C+D*U)
    ZER0Z(J,2)=((U*(1.-PROD+U)+C*A)/(C*C+D*U)
    ZER0Z(J+2,1)=((1.-PROD-B)*C+D*A)/(C*C+D*U)
    ZER0Z(J+2,2)=((U*(1.-PROD-B)-C*A)/(C*C+D*U)
    ZER0Z(J+1,1)=ZER0Z(J,1)
    ZER0Z(J+1,2)=-ZER0Z(J,2)
    ZER0Z(J+3,1)=ZER0Z(J+2,1)
    ZER0Z(J+3,2)=-ZER0Z(J+2,2)
200 CONTINUE

210 IF(IKIND.NE.3,OR,1NDIC,EQ,1) GO TO 300
    DU 210 I=1,K
    POLES(I,1)=ZEROS(I,1)

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      POLES(1,2)=ZEROS(1,2)
210 CUE,I,NUE
      IN1,I=1
      GO TO 195
      300 CUE,I,NUE
      NZ=0
      IF(IKI,D,LW,3,ANU,1000,EQ,0) GO TO 410
      IF(IKI,D,LW,3) NZ=(ITYPE+1)/2
      -----
      FILL UP THE ZEROS ARRAY WITH THE Z-PLANE ZEROS (UNLESS ELLIPTIC)
      IN WHICH CASE THE ZEROS HAVE BEEN CALCULATED.
      -----
      DU 400 I=1,NZ
      GO TO (310,320,330,340)+ITYPE
310 ZER0Z(1,1)=1.
      ZER0Z(1,2)=0.
      GU TO 400
320 ZER0Z(1,1)=1.
      ZER0Z(1,2)=0.
      GU TO 400
330 ZER0Z(1,1)=(-1.)**(I+1)
      ZER0Z(1,2)=0.
      GU TO 400
340 ZER0Z(1,1)=(1.-PROU)/(1.+PH0D)
      ZER0Z(1,2)=(-1.)**(I+1)*2.*DSQRT(PH0D)/(1.+PROU)
400 CONTINUE
      -----
      DETERMINE THE COEFFICIENTS IN THE DENOMINATOR POLYNOMIAL
      OF THE TRANSFER FUNCTION BY COMBINING THE COMPLEX CONJUGATE
      POLE PAIRS INTO REAL SECOND ORDER FACTORS. IF THE ORDER IS
      ODD THERE WILL ALSO BE ONE TERM OF ORDER ONE, CORRESPONDING
      TO THE REAL POLE
      FOLLOW THE SAME PROCEDURE TO DETERMINE THE NUMERATOR COEFFICIENTS
      -----
410 J=1
      IF(ITYPE,G1,2,0N,1000,LW,0) GO TO 450
      CULF(1,1)=-POLEZ(1,1)
      CULF(1,2)=0.
      CULFN(1,1)=-ZER0Z(1,1)
      CULFN(1,2)=0.
      IF(NPOLES,NE,1) GO TO 440
      E=1.000
      IF(ITYPE,EW,1) C=(1.+CUEF(1,1))/(1.+CUEFN(1,1))
      IF(ITYPE,EW,2) C=(1.-CUEF(1,1))/(1.-CUEFN(1,1))
      GO TO 500
440 J=2
450 L=L
      M=M
      IF(ITYPE,G1,2) M=NPOLES
      -----
      DU 460 I=L,M
      CUF(1,1)=-POLEZ(J,1)-POLEZ(J+1,1)
      CUF(1,2)=POLEZ(J,1)*POLEZ(J+1,1)+POLEZ(J,2)*POLEZ(J+2)

```



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COEFN(I,1)=-ZEROZ(J,1)-ZEROZ(J+1,1)
COEFN(I,2)=ZEROZ(J,1)+ZEROZ(J+1,1)+ZEROZ(J,2)+ZEROZ(J+2)
J=J+2
460 CONTINUE
C -----
C      NOW THAT WE HAVE THE POLE-ZERO PATTERN OF THE DESIRED TRANSFER
C      FUNCTION, H(z), WE HAVE DETERMINED H(z) UP TO SOME CONSTANT.
C      NEXT DETERMINE THAT CONSTANT.
C -----
E=1.000
IF(1000.EQ.0.AND.1KIND.NE.2) E=1.000/0.5QRT(1.000+EPS2)
C=1.000
GO TO (470,480,490,470),ITYPE
C
470 DO 475 I=1,M
A=A+CUEFN(I,1)+CUEFN(I,2)
B=1.000+COLFN(I,1)+COEF(I,2)
C=C*(B/A)
475 CONTINUE
GO TO 500
C
480 DO 485 I=1,K
A=1.-CUEFN(I,1)+CULFN(I,2)
B=1.000-COEF(I,1)+COEF(I,2)
C=C*(B/A)
485 CONTINUE
GO TO 500
C
490 THETA=ATAN2(2.*0.5QRT(PROD),1.-PROD)
F=UCOS(2.*THETA)
G=UCOS(THETA)
O=USIN(2.*THETA)
G=USIN(THETA)
DO 495 I=1,NPOLES
B=SQRT((F+COEF(I,1)*G+COEF(I,2))**2+(O+COEF(I,1)*G)**2)
A=SQRT((F+COEF(I,1)*G+COLFN(I,2))**2+(O+COEF(I,1)*G)**2)
C=C*(B/A)
495 CONTINUE
C
500 CNST=E*C
C -----
C      CALCULATIONS ARE COMPLETE, WRITE OUT THE TRANSFER FUNCTION
C      AS A RATIO OF POLYNOMIALS WHICH CAN BE IMMEDIATELY
C      IMPLEMENTED IN 'CASCADE' FORM
C -----
WRITE(4,510)
510 FORMAT (//18X,'THE TRANSFER FUNCTION,H(z), OF THE DESIRED FILTER
1 CAN BE EXPRESSED //18X,'IN THE FOLLOWING FOR ..')
IF(1000.EQ.1.AND.ITYPE.LT.3) WRITE(4,520)
IF(1000.EQ.0.OR.ITYPE.GT.2) WRITE(4,530)
520 FORMAT(//50X,'Z+B(1)',7X,'Z**2+B(2)+B(3)',13X,'Z**2+B(N-1)+B(N
1)',/35X,'H(z) = CNST * ----- * ----- * ... *
2----- * /50X,'Z+C(1)',7X,'Z**2+C(2)+C(3)',13X,'Z**2+
3C(N-1)+Z+C(N)')

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530 FORMAT(//50X,'Z**2+B(1)*Z+B(2)',7X,'Z**2+B(3)*Z+B(4)',13X,'Z**2+B(
2N-1)*Z+B(N)',/35X,'H(Z) = CNST * ----- * -----
Z----- * ... * ----- * ----- * ----- * ----- * ----- * /50X,'Z**2+C(1)*Z+C(2)',7X
',Z**2+C(3)*Z+C(4)',13X,'Z**2+C(N-1)*Z+C(N)',)
      WH1TE(4540) CNST
540 FORMAT(//18X,'WHILE THE COEFFICIENTS ARE GIVEN BY',//35X,'CNST = '
19*U29.15)
      INDIC=0
      IF(100U,EG,1,AND,ITYPE,LT,3) INDIC=1
      DO 560 I=1,N
      J1=(I+INDIC+1)/2
      J2Z=MU(I+INDIC,I)-1/(I-3*INDIC+1)
      WH1TE(4550) I=CUEF(J1,J2), I ,CULFN(J1,J2)
555  FUNKAT(18A,'C(',I2,')=',U23.15,10A,'B(',I2,')=',U23.15)
560  CUI,TINIE
      WH1TE(4570)
570  FUNKAT(//18X,'THE TRANSFER FUNCTION IS EXPRESSED IN THE ABOVE FOR
      SO THAT //18X,'THE COEFFICIENTS CAN BE USED AS GIVEN IN A CASCADE
      IMPLEMENTATION OF THE FILTER')
      IF(1PLUT,EU,0) GO TO 5
      -----
      -----
      C      PLUT THE MAGNITUDE AND PHASE OF H(Z) AS Z VARIES ON THE
      C      UNIT CIRCLE IN THE COMPLEX PLANE
      -----
      RLOW=2,*FLW,*PI/SHATE
      HIG=HZ,*FR,IGH=*PI/3RATE
      KAL,GEE=HIGH=LOW
      DA=(HIGH-LOW)/10.0
      TWOUX=Z,*DA
      L=1
      -----
      DO 600 I=1,1000
      X(I)=ALOW+rLOAT(I)*RANGE/1000.0
      SINX=SIN(X(I))
      SIN2X=SIN(Z,*X(I))
      COSX=COS(X(I))
      COS2X=cos(Z,*X(I))
      KF=0.
      UZ=1.0
      IF(100U,EG,0,0,ITYPE,GT,2) GO TO 580
      A=(COSX+CULFN(1,1))*#2+SINX**2
      B=(COSX+CULF(1,1))+#2+SINX**2
      U=USQRT((A/C))
      K1=U*(1,1)+COSA
      K2=CUEF(1,1)+COSA
      IF(ABS(SINA),LT,1.E-10,AND,ABS(R1),LT,1.E-10) R1=1.E-10
      IF(ABS(SINA),LT,1.E-10,AND,ABS(R2),LT,1.E-10) R2=1.E-10
      K3=ATAN2(SINX,R1)-ATAN2(SINX,R2)
      L=LZ
      IF('IPPOLES,LQ,1) GO TO 595
580  CUI,INUE
      DO 590 J=L,M
      C=(COS2X+CUEF(J,1)*COSA+CULF(J,2))*#2+(SIN2X+CUEF(J,1)*SINX)*#2
      A=(COS2X+CUEFN(J,1)*COSA+CUEFN(J,2))*#2+(SIN2X+CUEFN(J,1)*SINX)*#2
      B=USQRT(A/C)
      R1=SIN2X+CUEFN(J,1)*SINA

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H2=COSzX+CUEFN(J+1)*COSX+CUEFN(J+2)
H3=SINzX+CUEF(J+1)*SINX
H4=COSzX+CUEF(J+1)*COSX+COLF(J,2)
IF(ABS(R1).LT.1.E-10,AJ,AU,ABS(H2).LT.1.L=10) H2=1.E-10
IF(ABS(R3).LT.1.E-10,ANJ,ABS(H4).LT.1.L=10) H4=1.E-10
HNR=ATAN2(R1,H2)-ATAN2(R3,R4)

590 CUI,TINE
595 IF(H,LT.0.001/CHST) GO TO 598
Y(1)=20.0D0510(C1*T*B)
IF(Y(1),LT.,-50.0) Y(1)=-50.0
GO TO 599
599 Y(1)=50.
599 X(1)=X(1)*RATE/(2.0*P1)
NP1=IFIX(0.5*RN/P1)
PH1(I)=RR-e_*NP1*P1
IF(PH1(I).LT.0.) PH1(I)=PH1(I)+2.*P1
PH1(I)=180.*PH1(I)/P1
600 CUI,TINE

CALL MIDESU(Z,0)
CALL OBJCTU(Z,500.0,50J,0.,3050.,0,3050,0)
CALL SUBJEU(Z,FL0,-50.0,Fm1GH,0,0)
CALL GRING(Z,DX*5.0,0,0,0,0)
CALL LABELU(Z,0,TzDX,0,0,2)
CALL LABELU(Z,10.0,0,5,1)
CALL LINESU(Z,1000,X,Y)
CALL TITLEU(Z,29,'FREQUENCY IN CYCLES/TIME UNIT',8,'DECIBELS',61,
'PLOT OF THE MAGNITUDE OF THE FREQUENCY RESPONSE OF THE FILTER')

CALL OBJCTU(Z,3050.,500.,4095.,3050.)
CALL SUBJEU(Z,0.,0.,1045.,100.)
CALL LEGNUU(Z,200.,90.,21,'DESCRIPTION OF FILTER')
GO TO (701,702,711,712),ITYPE
701 CALL LLGNDU(Z,200.,80.,8.,'LOW PASS')
GO TO 705
705 CALL LLGNDU(Z,200.,80.,9.,'HIGH PASS')
705 CALL LEGNUU(Z,200.,60.,2.,'CUTOFF=')
CALL NUMHRU(Z,450.,60.,7.2,FCLOW)
IF(IK1.ID,Eu,2) GO TO 750
CALL LLGNDU(Z,200.,55.,4.,'RIPPLE=')
CALL NUMHRU(Z,450.,55.,4,2,RIPPLE)
GU TO 750
711 CALL LEGNUU(Z,200.,80.,5.,'BANDPASS')
GU TO 715
712 CALL LEGNUU(Z,200.,80.,11.,'BAND REJECT')
715 CALL LLGNDU(Z,200.,60.,9.,'CUTOFF1=')
CALL LLGNDU(Z,200.,55.,9.,'CUTOFF2=')
CALL NUMBRU(Z,480.,60.,7.2,FCLOW)
CALL NUMBRU(Z,480.,55.,7.2,FCHIGH)
IF(IK1.ID,Eu,2) GU TO 750
CALL LLGNDU(Z,200.,50.,8.,'RIPPLE=')
CALL NUMBRU(Z,450.,50.,4,2,RIPPLE)
750 GU TO (801,802,803),IK1,I0
801 CALL LEGNUU(Z,200.,75.,4.,'CHEBYSHEV')
GU TO 850
805 CALL LEGNUU(Z,200.,75.,11.,'BUTTERWORTH')
GU TO 850
809 CALL LEGNUU(Z,200.,75.,8.,'ELLIPTIC')

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950 CALL LEGNUU(Z=200.,70.,7,'SRATE= ')
CALL NUMBERU(Z=400.,70.,7,1,SRATE)
CALL LEGNUU(Z=200.,65.,7,'ORDER= ')
CALL NUMBERU(Z=400.,65.,2,N)
CALL PAGEG(Z=0,1,1)
CALL OUCIu(Z=500.,500.,4000.,2800.)
CALL SUBJEu(Z=FLO+0.,FMIG+360.)
CALL XIDG(Z,DX=50.,0.,0.)
CALL LABELu(Z=0,T=DX+0.8,2)
CALL LABELu(Z=160.,0,5,I)
CALL L.NESu(Z=1000,X,PH1)
CALL TITLEu(Z=29,'FREQUENCY IN CYCLES/TIME UNIT',7,'DEGREES',57,'P
ILOT OF THE PHASE OF THE FREQUENCY RESPONSE OF THE FILTER')
CALL PAGEG(Z=0,1,1)

-----  

-----  

C COMPUTE AND PLOT THE UNIT SAMPLE RESPONSE AS THE INVERSE  

C Z-TRANSFORM OF H(Z)
-----  

DO 900 I=1,N
R1=POLZ(Z,I,1)
R2=POLZ(Z,I,2)
R3=ZEROZ(I,1)
R4=ZEROZ(I,2)
ZPOLES(I)=CMPLX(R1,R2)
ZTEMP(I)=1,
900 ZZEROS(I)=CMPLX(R3,R4)

DO 920 I=1,N
PTLMP1=CMPLX(I,0.)
PTLMP2=CMPLX(1,0.)
DO 910 J=1,N
PTLMP1=PTLMP1*(ZPOLES(I)-ZZEROS(J))
IF (J.EQ.I) GO TO 910
PTLMP2=PTLMP2*(ZPOLES(I)-ZPOLES(J))
910 C0,TIN0L
BL)A(I)=PTLMP1/PTLMP2
920 C0,TIN0E

H1(1)=0,
H2(1)=NST
HMAX=NST
IF ('NPTS.EQ.1' NPTS=100
NIS=FLOAT(NPTS)
DO 950 I=2,NPI:
ZTEMP2=0.
DO 930 J=1,N
ZTEMP2=ZTEMP2+BETA(J)*ZTEMP(J)
ZTEMP(J)=ZTEMP(J)*ZPOLES(J)
930 C0,TIN0E

H1(I)=FL0A((I-1)
H2(I)=NST+RCAL(ZTEMP2)
IF (ABS(H2(I)).GT.HMAX) HMAX=AUS(H2(I))
950 C0,TIN0E

HMAX=.05*HMAX

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IF (HMAX.LT.0.002) HMAX=0.002
HMIN=-HMAX
D1=HMAX/2.5
D2=HPTG/10

CALL VUJCT(2,500.,500.,4000.,2800.)
CALL VUBY(2,0,1000,15,HMAX)
CALL VJG(2,NPTS,HMAX,0,0,0)
CALL LABELU(2,0,0,0,4)
CALL LABELU(2,1,0,0,6,3)
CALL LINESU(2,NPTS,H1,H2)
CALL TITLEU(2,15,"RESPONSE NUMBER",12,"OUTPUT VALUE",38,"PLOT OF U
INIT SAMPLE RESPONSE OF FILTER")
CALL PAGEG(2,0,1,1)
GO TO 5

1000 CONTINUE
CALL EXITG(2)
END

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LIN OF COMPILEATION: NO DIAGNOSTICS.

	SYMBOLIC.	23 JUL 73 08:41:14	0 03266670	14 711 (DELETED)
S1009	COLD RELUCITABLE	23 JUL 73 08:41:14	1 03272232	46 1 (DELETED)
			0 03272312	14 347

JAN AUT STUDY

14:48:38, 50